

Historic, Archive Document

Do not assume content reflects current scientific knowledge, policies, or practices.

Reserve
1.9
G 76T

SEPTEMBER 1961

TRADE IN GRAIN FUTURES

U. S. DEPT. OF AGRICULTURE
NATIONAL AGRICULTURAL LIBRARY

FEB 15 1963

CURRENT SERIAL RECORDS

U. S. DEPARTMENT OF AGRICULTURE
WASHINGTON 25, D. C.

ISSUED MONTHLY
BY
COMMODITY
EXCHANGE
AUTHORITY

CONTENTS

SPECIAL CHART

Soybean Futures: Chicago Board of Trade, monthly, October 1949-August 1961

Table	
<u>WHEAT:</u>	
Volume of trading and open contracts, all futures combined, by markets	1
Volume of trading, Chicago Board of Trade	2
Open contracts, Chicago Board of Trade	3
High, low and closing prices, three principal futures, Chicago Board of Trade	4
Daily closing prices, at Chicago, Minneapolis and Kansas City	5
<u>CORN:</u>	
Volume of trading, Chicago Board of Trade	6
Open contracts, Chicago Board of Trade	7
High, Low and closing prices, three principal futures, Chicago Board of Trade	8
<u>OATS:</u>	
Volume of trading, Chicago Board of Trade	9
Open contracts, Chicago Board of Trade	10
High, low and closing prices, three principal futures, Chicago Board of Trade	11
Daily closing prices, at Chicago and Winnipeg; and rate of exchange, Canadian currency	12
<u>RYE:</u>	
Volume of trading, Chicago Board of Trade	13
Open contracts, Chicago Board of Trade	14
High, low and closing prices, three principal futures, Chicago Board of Trade	15
Daily closing prices, at Chicago and Winnipeg	16
<u>SOYBEANS:</u>	
Volume of trading, Chicago Board of Trade	17
Open contracts, Chicago Board of Trade	18
High, low and closing prices, three principal futures, Chicago Board of Trade	19

The open contract figures shown in this publication are aggregates of positions (one side only) reported by clearing members.

SOYBEAN FUTURES: CHICAGO BOARD OF TRADE, MONTHLY, OCTOBER 1949 – AUGUST 1961

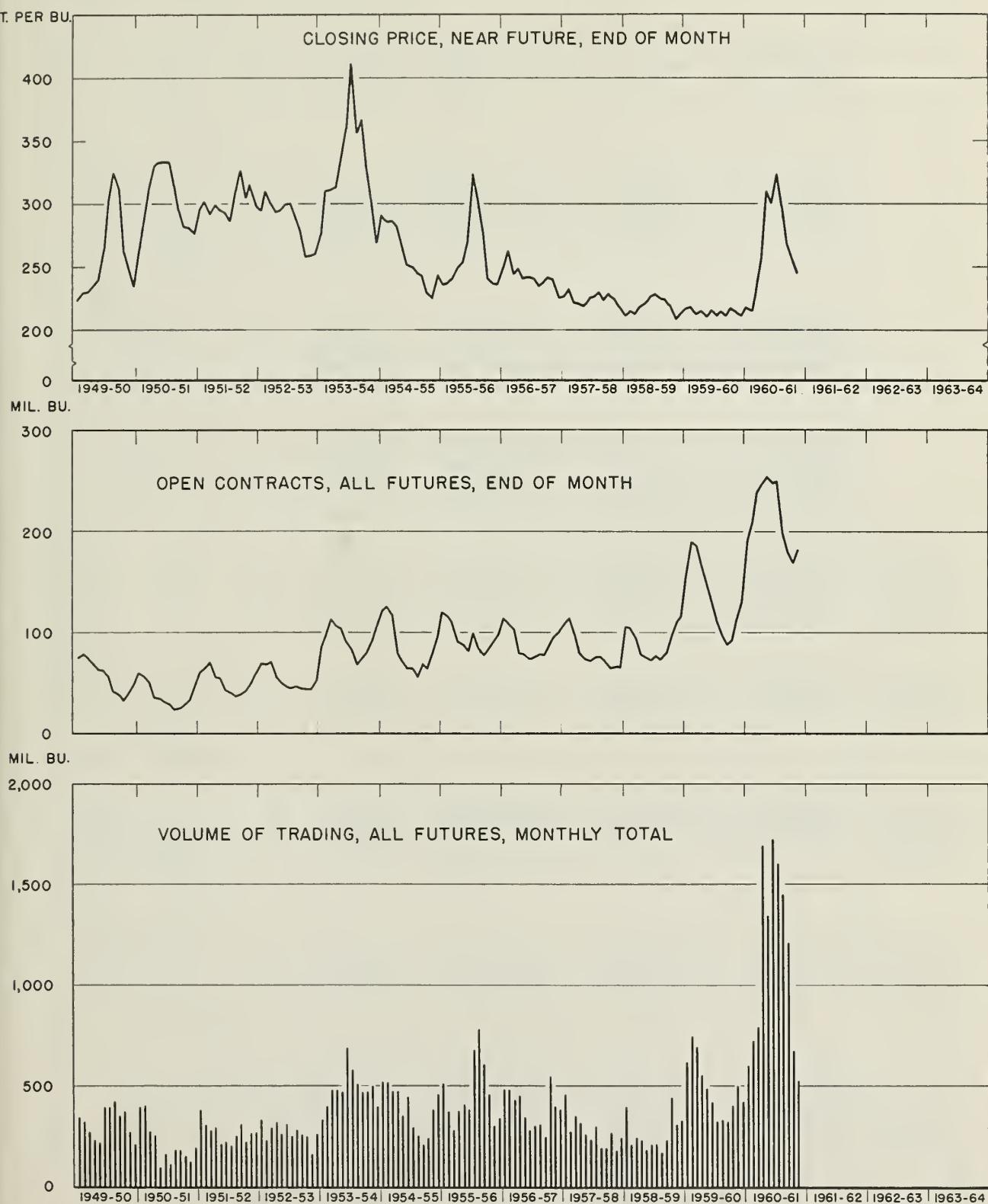


Table 1. WHEAT: Volume of trading and open contracts, all futures combined, by markets, September 1961
(1,000 bushels)

Date 1961	VOLUME OF TRADING				OPEN CONTRACTS			
	Chicago Board of Trade	Minneapolis: Grain Exchange	Kansas: Board of Trade	Other markets	Total	Chicago:Minneapolis: Board of Trade	Kansas: Grain Exchange	Other markets
	September 1	14,883	1,225	1,264	102	17,474	181,299	10,535
5	12,031	860	2,149	73	15,113	181,102	10,515	23,975
6	15,942	1,029	1,116	129	18,216	180,559	10,237	24,326
7	6,616	823	1,587	92	9,118	179,303	10,111	24,408
8	17,243	943	1,157	167	19,510	175,934	10,170	24,523
11	8,252	632	1,180	82	10,146	175,234	10,145	24,688
12	13,440	1,111	1,354	58	15,963	174,732	10,311	24,498
13	11,943	612	669	98	13,322	173,059	10,198	24,478
14	8,079	954	1,430	114	10,577	172,371	10,182	24,004
15	12,890	979	1,243	94	15,206	173,988	9,944	24,139
18	20,971	1,007	2,096	92	24,166	171,783	9,793	24,414
19	11,813	884	1,716	128	14,541	171,141	9,774	24,415
20	15,376	1,026	2,138	122	18,662	169,147	9,689	24,246
21	7,341	1,234	1,126	115	9,816	168,137	9,534	24,192
22	15,513	906	898	113	17,430	166,822	9,183	24,182
25	9,681	821	1,463	71	12,036	165,418	9,225	24,189
26	12,174	1,250	2,740	119	16,283	164,177	9,257	24,330
27	15,045	486	605	192	16,328	165,215	9,158	24,600
28	10,176	616	1,188	132	12,112	165,787	9,440	24,600
29	5,511	510	749	47	6,817	165,324	9,275	24,692
Total	Sept. 1961	244,920	17,908	27,868	2,140	292,836	477	199,309
	Aug. 1961	434,776	51,061	52,047	2,758	540,642	438	198,202
	Sept. 1960	106,626	27,118	16,581	1,097	151,422	436	199,409
							442	200,269
							425	199,716

Table 2. WHEAT: Volume of trading, Chicago Board of Trade
September 1961

Date	(1,000 bushels)						All futures	
	Future							
	September	December	March	May	July			
1961								
September								
1	1,954	4,812	3,699	2,961	1,457	14,883		
5	2,068	3,308	3,560	1,914	1,181	12,031		
6	1,652	4,934	4,259	3,262	1,835	15,942		
7	688	2,410	1,725	1,313	480	6,616		
8	2,642	6,777	3,874	1,959	1,991	17,243		
11	842	3,239	1,410	1,612	1,149	8,252		
12	1,028	5,863	3,714	1,352	1,483	13,440		
13	1,377	6,116	1,973	1,114	1,363	11,943		
14	808	3,129	2,148	1,398	596	8,079		
15	655	4,336	3,122	2,579	2,198	12,890		
18	1,705	7,272	6,341	3,179	2,474	20,971		
19	1,249	4,221	2,758	2,089	1,496	11,813		
20	3,007	6,526	2,686	1,903	1,254	15,376		
21	---	3,704	1,793	1,132	712	7,341		
22	---	6,165	5,000	2,879	1,469	15,513		
25	---	4,105	2,451	1,783	1,342	9,681		
26	---	5,352	3,305	2,246	1,271	12,174		
27	---	6,341	4,205	2,639	1,860	15,045		
28	---	4,477	2,498	1,654	1,547	10,176		
29	---	2,464	1,394	804	849	5,511		
Total								
Sept. 1961	19,675	95,551	61,915	39,772	28,007	244,920		
Aug. 1961	53,238	138,864	111,453	82,775	48,446	434,776		
Sept. 1960	13,038	56,145	23,203	11,818	2,422	106,526		

Table 3. WHEAT: Open contracts, Chicago Board of Trade
September 1961

Date	(1,000 bushels)						All futures	
	Future							
	September	December	March	May	July			
1961								
<u>September</u>								
1	9,998	54,942	61,227	36,842	18,290	181,299		
5	9,464	54,696	61,102	37,285	18,555	181,102		
6	8,539	54,109	61,472	37,452	18,987	180,559		
7	7,287	54,032	61,371	37,519	19,094	179,303		
8	5,789	52,480	60,544	37,644	19,477	175,934		
11	5,068	52,146	60,721	37,920	19,379	175,234		
12	4,828	50,989	61,077	37,884	19,954	174,732		
13	4,462	49,400	60,968	38,063	20,166	173,059		
14	4,109	48,865	60,994	38,188	20,215	172,371		
15	3,929	49,668	60,738	38,844	20,809	173,988		
18	2,879	49,737	59,914	38,994	20,259	171,783		
19	2,038	49,350	60,452	39,161	20,140	171,141		
20	437	48,841	60,488	39,078	20,303	169,147		
21	32	48,293	60,499	39,013	20,300	168,137		
22	2	47,151	60,573	38,501	20,495	166,822		
25	2	46,609	60,164	38,173	20,470	165,418		
26	2	45,343	60,011	38,266	20,555	164,177		
27	2	45,831	59,756	38,378	20,948	165,215		
28	---	46,034	60,016	38,577	21,060	165,787		
29	---	46,044	59,638	38,575	21,069	165,324		

Table 4. WHEAT: High, low and closing prices, three principal futures, Chicago Board of Trade, September 1961
(cents per bushel)

Date	1961 September future			1961 December future			1962 March future		
	High	Low	Closing	High	Low	Closing	High	Low	Closing
<u>September:</u>									
1	197 1/8	196 3/8	196 1/2-5/8	203 5/8	202 7/8	203 1/4-3/8	208 3/4	208 1/4	208 1/4
5	197 7/8	196 7/8	197 3/4-7/8	204 1/4	203 1/4	204 1/8-1/4	209 1/8	208 1/4	209-09 1/8
6	198 1/2	197 3/8	197 1/2-3/8	204 7/8	203 3/4	204-203 7/8	209 7/8	208 7/8	209-208 7/8
7	198 1/8	197 1/2	198 1/8	204 1/2	203 7/8	204 3/8-1/2	209 5/8	209 1/2	209 1/2-5/8
8	199 3/4	198 1/4	199 1/2	205 1/2	204 1/2	205 3/8-1/2	210 5/8	209 1/2	210 1/2-5/8
11	200	198 3/4	199 3/4	206	205	205 3/8-1/2	211 1/8	210 1/4	210 3/8-1/2
12	199 5/8	198 3/4	199 5/8	205 7/8	204 5/8	205 3/4-7/8	211 1/4	209 7/8	210 7/8-211
13	200	199 1/4	199 1/2	206 1/8	205 1/2	205 5/8-1/2	211 1/4	210 1/2	210 1/2
14	199 7/8	199 1/8	199 3/4	205 1/2	204 3/4	205 3/8-1/2	210 3/4	210 1/8	210 1/2-5/8
15	200	199 3/8	199 7/8	205 1/2	204 7/8	205 3/8-1/2	210 1/2	210 1/8	210 3/8-1/2
18	200	199 1/2	199 3/4	205 1/8	204 5/8	204 3/4-7/8	210 1/4	209 1/2	209 5/8-3/4
19	199 7/8	199 1/2	199 3/4	204 7/8	204 1/2	204 3/4-7/8	209 3/4	209 1/4	209 1/4-3/8
20	201 5/8	199 5/8	201-200 1/2	206 1/4	205	206 1/8-206	210 7/8	209 1/2	210 5/8
21	---	---	---	206 1/4	205 5/8	206 3/4-5/8	210 7/8	210 1/4	210 1/2
22	---	---	---	207 1/8	205 5/8	211 5/8	210 1/4	211 1/4	211 1/8-1/4
25	---	---	---	207 1/4	206 5/8	207 1/8-207	211 5/8	211	3/8-1/2
26	---	---	---	207 3/4	206 1/4	206 3/8-1/4	212 5/8	210 5/8	210 7/8-5/8
27	---	---	---	206 1/8	204 3/4	204 7/8	210 5/8	209 5/8	209 3/4
28	---	---	---	205 1/4	204 1/4	204 1/2-5/8	210 1/8	209 1/4	209 1/2-5/8
29	---	---	---	205 1/8	204 1/2	204 5/8-3/4	210 1/2	209 1/2	209 5/8-3/4

Table 5. WHEAT: Daily closing prices, at Chicago, Minneapolis and Kansas City

Date	(cents per bushel)		
	1961 December future		
	Chicago Board of Trade	Minneapolis Grain Exchange	Kansas City Board of Trade
	1/		1/
1961			
September			
1	203 1/4-3/8	225 5/8	204 1/8
5	204 1/8-1/4	225 1/8 b	204 1/2
6	204-203 7/8	225 5/8	204 1/4
7	204 3/8-1/2	225 1/2	204 1/4
8	205 3/8-1/2	225 5/8	205
11	205 3/8-1/2	225	204 7/8
12	205 3/4-7/8	224 3/4	205
13	205 5/8-1/2	224 1/2	204 3/4
14	205 3/8-1/2	224 1/4	204 1/4
15	205 3/8-1/2	224 1/2	203 3/4
18	204 3/4-7/8	225 1/4	202 1/4
19	204 3/4-7/8	225 1/2	202 5/8
20	206	225 5/8	203 1/4
21	206 1/8-206	225 5/8	203 1/4
22	206 3/4-5/8	226 1/8	203 7/8
25	207 1/8-207	225 3/4	204 1/8
26	206 3/8-1/4	225 1/2	203 3/4
27	204 7/8	225	203
28	204 1/2-5/8	224 3/4	202 1/2-5/8
29	204 5/8-3/4	224 7/8	202 3/4

1/ New contracts

Table 6. CORN: Volume of trading, Chicago Board of Trade
September 1961

Date	(1,000 bushels)						All futures	
	Future							
	September	December	March	May	July			
<u>1961</u>								
<u>September</u>								
1	3,791	4,890	1,763	2,283	833	13,560		
5	2,486	5,241	2,978	1,573	625	12,903		
6	1,562	4,163	2,941	1,531	336	10,533		
7	1,431	2,536	933	941	6	5,847		
8	820	3,793	1,684	902	100	7,299		
11	810	4,715	2,250	654	419	8,848		
12	395	5,367	4,356	6,782	4,910	21,810		
13	572	6,271	6,151	6,865	1,439	21,298		
14	845	9,270	4,809	5,582	2,129	22,635		
15	647	8,987	5,063	4,522	2,088	21,307		
18	349	8,535	5,487	6,432	3,882	24,685		
19	397	4,684	2,184	3,248	2,039	12,552		
20	843	3,678	1,641	1,035	603	7,800		
21	---	2,937	1,231	991	1,219	6,378		
22	---	3,042	1,425	807	344	5,618		
25	---	7,591	4,204	3,268	1,943	17,006		
26	---	9,452	3,570	2,511	1,370	16,903		
27	---	5,022	4,375	4,127	1,895	15,419		
28	---	4,594	2,945	1,610	1,016	10,165		
29	---	4,194	2,479	2,380	1,733	10,786		
Total								
Sept. 1961	14,948	108,962	62,469	58,044	28,929	273,352		
Aug. 1961	53,643	90,016	52,949	27,804	6,924	231,336		
Sept. 1960	23,767	51,003	11,807	7,313	536	94,426		

Table 7. CORN: Open contracts, Chicago Board of Trade
September 1961

Date	(1,000 bushels)						All futures	
	Future							
	September	December	March	May	July			
1961								
<u>September</u>								
1	5,539	48,427	42,187	25,572	4,091	125,816		
5	4,147	49,240	41,960	26,021	4,408	125,776		
6	3,168	48,204	42,225	26,439	4,538	124,574		
7	2,703	48,967	42,370	26,767	4,538	125,345		
8	2,215	49,831	42,653	26,791	4,542	126,032		
11	1,835	50,175	43,379	27,085	4,683	127,157		
12	1,613	50,270	44,715	28,236	7,359	132,193		
13	1,613	50,212	46,066	31,670	7,727	137,283		
14	1,276	51,155	46,920	33,466	9,039	141,856		
15	903	50,472	46,827	34,851	9,710	142,763		
18	818	49,960	46,863	34,726	12,173	144,540		
19	691	50,149	46,578	35,164	13,481	146,063		
20	521	49,762	47,337	35,381	13,869	146,870		
21	115	49,724	47,542	35,521	14,490	147,392		
22	---	49,938	47,595	35,519	14,541	147,593		
25	---	50,111	47,855	35,622	15,408	148,996		
26	---	51,031	48,691	36,123	15,314	151,159		
27	---	50,555	49,146	36,136	16,164	152,001		
28	---	49,819	49,145	36,326	16,669	151,959		
29	---	49,287	49,233	36,458	17,628	152,606		

Table 8. CORN: High, low and closing prices, three principal futures, Chicago Board of Trade, September 1961
(cents per bushel)

Date	1961 September future			1961 December future			1962 March future			Closing
	High	Low	Closing	High	Low	Closing	High	Low		
<u>1961</u>										
September:										
1	109 3/8	108 1/2	108 5/8-1/2	113 3/4	113		113-13 1/8			117 3/4
5	109 1/8	108 1/4	108 1/2	113 5/8	112 7/8		113-13 1/8			117 3/4-118
6	108 3/4	108 1/8	108 3/8-1/2	113 5/8	113 1/8-1/4		118 1/2	117 7/8		118 1/8-1/4
7	108 1/2	108 1/4	108 1/2	113 1/2	113 1/8		118 3/8	118 1/4		118 1/4
8	109	108 1/2	108 3/4	113 7/8	113 1/4		118 3/4	118 1/8		118 5/8-3/4
11	109 1/4	108 5/8	108 5/8-3/4	114	113 1/4		113 1/4-3/8			118 1/4-1/8
12	108 3/4	108 1/4	108 1/4	112 1/2	112 1/2		113 1/8-1/4	117 3/8		118 3/8
13	109 1/4	108 3/4	109-09 1/8	114	113 1/2		113 3/4-7/8	118 5/8		119-118 7/8
14	108 1/4	107 3/4	107 7/8	113	112 1/8		112 1/4-1/8	117		117 1/8-117
15	107 5/8	106 1/4	106 3/8-1/4	112 1/8	110 7/8		111-110 7/8	115 3/4		116-115 3/4
18	107 1/2	106	107	111	110 1/2		111-11 1/8	116 3/8		115 1/4
19	107 3/8	107	107 1/4-3/8	111 1/2	110 7/8		111-11 1/8	115 7/8		116 1/4-1/8
20	107 3/4	107	107 1/2-107	111 3/8	111		111-11 1/8	116 3/8		116 1/8-1/4
21	---	---	---	111 3/8	111		111 1/4-1/8	116 5/8		116 1/4
22	---	---	---	111 7/8	111 1/8		111 1/2-5/8	116 7/8		116 3/4
25	---	---	---	112	110 1/8		110 1/2-5/8	117		115 5/8-3/4
26	---	---	---	110 3/4	109 3/4		109 7/8-3/4	115 5/8		114 3/4-5/8
27	---	---	---	110	109 1/2		109 1/2	114 3/4		114 1/8-114
28	---	---	---	109 1/2	109 1/8		109 1/4	114 1/8		114-113 7/8
29	---	---	---	109 5/8	109 1/8		109 1/4	113 3/8		113 7/8-114

Table 9. OATS: Volume of trading, Chicago Board of Trade
September 1961

Date	(1,000 bushels)						All futures	
	Future							
	September	December	March	May	July			
<u>1961</u>								
<u>September</u>								
1	1,287	3,780	2,170	1,329	140	8,706		
5	1,144	2,443	1,345	922	---	5,854		
6	402	3,157	2,251	1,502	55	7,367		
7	338	3,668	2,320	2,261	152	8,739		
8	561	5,444	2,629	2,587	135	11,356		
11	111	3,736	1,991	1,702	135	7,675		
12	275	4,148	1,796	1,414	175	7,808		
13	65	2,276	895	697	195	4,128		
14	85	4,758	2,043	1,868	232	8,986		
15	262	2,726	1,159	1,521	79	5,747		
18	162	9,313	5,621	2,687	82	17,865		
19	672	6,921	2,816	1,238	322	11,969		
20	546	2,943	1,337	555	220	5,601		
21	---	3,981	1,080	818	125	6,004		
22	---	4,773	1,369	1,002	140	7,284		
25	---	9,188	5,328	3,717	222	18,455		
26	---	9,082	1,817	1,987	212	13,098		
27	---	7,110	2,177	947	129	10,363		
28	---	6,976	3,220	2,770	243	13,209		
29	---	5,544	2,090	2,308	150	10,092		
<u>Total</u>								
Sept. 1961	5,910	101,967	45,454	33,832	3,143	190,306		
Aug. 1961	12,946	51,524	24,846	12,815	487	102,618		
Sept. 1960	5,037	38,149	11,205	7,002	1,891	63,284		

Table 10. OATS: Open contracts, Chicago Board of Trade
September 1961

(1,000 bushels)

Date	Future					All futures	
	September	December	March	May	July		
<u>1961</u>							
<u>September</u>							
1	2,896	34,567	18,347	11,008	407	67,225	
5	2,267	35,469	19,160	11,568	407	68,871	
6	1,930	35,918	19,716	12,194	432	70,190	
7	1,617	36,127	20,512	13,215	557	72,028	
8	1,279	36,179	20,747	14,109	637	72,951	
11	1,096	35,877	20,919	14,654	647	73,193	
12	962	36,292	21,062	15,083	607	74,006	
13	897	36,678	21,246	15,340	737	74,898	
14	842	37,102	21,551	15,325	877	75,697	
15	827	38,096	21,657	15,292	939	76,811	
18	732	37,324	21,821	15,416	962	76,255	
19	1,097	38,311	21,657	15,486	1,084	77,635	
20	546	38,742	21,550	15,591	1,084	77,513	
21	265	39,966	21,661	15,992	1,129	79,013	
22	15	41,140	22,028	16,330	1,209	80,722	
25	10	41,434	22,704	17,707	1,256	83,111	
26	10	41,696	22,673	18,356	1,373	84,108	
27	---	41,384	22,967	18,485	1,462	84,298	
28	---	40,869	23,238	18,611	1,567	84,285	
29	---	40,448	23,209	19,312	1,592	84,561	

Table 11. OATS: High, low and closing prices, three principal futures, Chicago Board of Trade, September 1961
(Cents per bushel)

Date	1961 September future			1961 December future			1962 March future		
	High	Low	Closing	High	Low	Closing	High	Low	Closing
1961									
September 1	69 1/2	68 1/2	69 3/8	74 5/8	73 7/8	74 3/8-1/2	77 3/4	76 7/8	77 1/2
5	69 7/8	69 1/8	69 3/4 b	74 7/8	74 1/4	74 5/8-3/4	78 5/8	77 1/2	77 7/8-3/4
6	70 3/4	69 3/4	70 1/8	75 1/2	74 3/4	75 1/8-1/4	78 1/8	77 7/8	78 1/4-3/8
7	71 3/8	70 1/4	71 1/4	75 7/8	75 1/4	75 7/8-3/4	79 1/8	78 3/8	79 1/2-5/8
8	72 1/2	71 1/2	72-72 1/3	76 3/4	75 3/4	76 3/8-1/4	79 7/8	79 1/8	79 1/2-5/8
11	72 3/4	72	72	76 3/4	76 1/4	76 1/4-3/8	79 7/8	79 3/8	79 3/8
12	71 5/8	71	71 1/2	76	75 3/8	75 5/8-1/2	79 1/8	78 1/2	78 3/4-7/8
13	71 3/8	71 1/4	71 1/4	75 3/4	75 1/4	75 3/8	78 7/8	78 1/2	78 1/2-5/8
14	71	70 1/2	70 3/4 a	75 1/8	74 3/8	74 7/8-3/4	78 1/4	77 1/2	77 3/4
15	70 7/8	70 3/8	70 1/2 b	75	74 1/2	74 3/4	77 3/4	77 1/4	77 5/8-1/2
18	70 1/4	68 3/4	69 1/2 b	74 3/8	72 1/8	73-73 1/8	77 1/4	75	75 7/8-3/4
19	68 7/8	68 1/2	68 1/2	73 1/8	72 3/8	72 3/4-7/8	76 1/4	75 1/2	75 7/8-3/4
20	70 3/8	68 1/2	70-69 7/8	73 3/4	72 3/4	73 1/2	76 5/8	75 7/8	76 5/8-1/2
21	---	---	---	73 5/8	72 7/8	73	76 5/8	76 1/4	76 3/8-1/4
22	---	---	---	73	72 1/8	72 1/4-1/8	76 1/2	75 5/8	75 3/4
25	---	---	---	72 1/8	70 1/4	70 1/2-1/4	75 3/4	74	74 3/8-7/4
26	---	---	---	71 1/4	70 1/8	70 7/8-3/4	74 7/8	74 1/8	74 1/2-5/8
27	---	---	---	71 3/4	70 1/4	70 3/8-1/4	75 1/8	73 3/4	73 3/4-7/8
28	---	---	---	70 1/8	68 3/4	68 3/4-69	73 3/8	72 1/2	72 5/8-1/2
29	---	---	---	69 3/4	68 7/8	69 1/4-3/8	73 3/8	72 1/2	73 1/4-7/3

Table 12. OATS: Daily closing prices, at Chicago and Winnipeg, and rate of exchange, Canadian currency

Date	(cents per bushel)			
	1961 December future			
	Chicago	Winnipeg	1/	Exchange Rate Canadian Currency 2/
	Board of Trade	Grain Exchange		
1961 September				
1	74 3/8-1/2	95 1/4-1/2		96.9531
5	74 5/8-3/4	95		96.9687
6	75 1/8-1/4	94 3/8		96.9921
7	75 7/8-3/4	94 3/4 a		96.9921
8	76 3/8-1/4	96 3/8		96.9843
11	76 1/4-3/8	97 1/2		96.9687
12	75 5/8-1/2	97 1/4		96.9427
13	75 3/8	96 1/2 b		96.9843
14	74 7/8-3/4	96 7/8 a		96.9869
15	74 3/4	96 1/4 b		96.9687
18	73-73 1/8	95 3/8 b		96.9921
19	72 3/4-7/8	96 a		97.0000
20	73 1/2	96 5/8 b		97.0156
21	73	97 a		97.0156
22	72 1/4-1/8	96 3/8 a		97.0312
25	70 1/2-1/4	94 7/8		97.0468
26	70 7/8-3/4	94 3/4 b		97.0625
27	70 3/8-1/4	93 7/8 b		97.0494
28	68 3/4-69	91 5/8		97.0546
29	69 1/4-3/8	91 1/2-5/8		97.0593

1/ As reported by the Chicago Board of Trade and converted to American currency at rates shown.

2/ Based on noon buying rates in New York certified for customs purposes by the Federal Reserve Bank of New York.

Table 13. RYE: Volume of trading, Chicago Board of Trade
September 1961

Date	(1,000 bushels)						All futures	
	Future							
	September	December	March	May	July			
<u>1961</u>								
<u>September</u>								
1	816	2,366	1,557	628	66		5,433	
5	560	1,952	1,382	499	77		4,470	
6	429	1,176	501	377	67		2,550	
7	637	1,221	554	482	---		2,894	
8	384	2,084	1,174	594	10		4,246	
11	421	1,164	407	261	51		2,304	
12	374	1,965	871	502	86		3,798	
13	260	1,171	1,039	959	30		3,459	
14	125	1,026	670	381	70		2,272	
15	262	1,692	1,031	492	42		3,519	
18	476	3,140	1,937	1,082	55		6,690	
19	360	2,281	1,264	772	93		4,770	
20	1,258	3,521	1,109	479	86		6,453	
21	---	3,756	1,270	1,093	217		6,336	
22	---	1,997	543	438	230		3,208	
25	---	1,859	597	522	117		3,095	
26	---	5,863	3,439	1,567	185		11,054	
27	---	4,481	3,392	2,222	486		10,581	
28	---	2,012	1,117	453	131		3,713	
29	---	2,150	1,308	910	167		4,535	
Total								
Sept. 1961	6,362	46,877	25,162	14,713	2,266		95,380	
Aug. 1961	14,352	35,139	16,146	6,484	327		72,448	
Sept. 1960	4,625	14,352	3,902	2,244	129		25,252	

Table 14. RYE: Open contracts, Chicago Board of Trade
September 1961

Date	(1,000 bushels)						All futures	
	Future							
	September	December	March	May	July			
1961								
<u>September</u>								
1	2,644	10,434	6,758	3,971	182	23,989		
5	2,418	10,269	6,880	4,068	203	23,838		
6	2,090	10,280	6,985	4,180	201	23,736		
7	1,758	10,219	7,065	4,445	201	23,688		
8	1,654	10,245	7,415	4,650	206	24,170		
11	1,559	10,288	7,443	4,691	237	24,218		
12	1,510	10,085	7,342	4,808	262	24,007		
13	1,389	10,222	7,294	4,963	268	24,136		
14	1,371	10,168	7,378	5,032	293	24,242		
15	1,311	10,270	7,643	5,028	310	24,562		
18	1,108	10,508	7,953	5,026	327	24,922		
19	961	10,641	8,267	5,201	369	25,439		
20	209	10,651	8,466	5,315	424	25,065		
21	70	10,947	8,713	5,658	536	25,924		
22	---	11,286	8,739	5,813	665	26,503		
25	---	11,448	8,759	5,946	661	26,814		
26	---	11,686	8,816	6,232	759	27,493		
27	---	11,588	9,140	6,169	1,052	27,949		
28	---	11,872	9,059	6,299	1,049	28,279		
29	---	11,714	9,166	6,474	1,064	28,418		

Table 15. RYE: High, low and closing prices, three principal futures, Chicago Board of Trade, September 1961
(cents per bushel)

Date	1961 September future			1961 December future			1962 March future		
	High	Low	Closing	High	Low	Closing	High	Low	Closing
1961	:			:			:		
September	1	125 3/4	124 1/2	125-124 3/4	130 3/4	129 1/2	130 1/4-130	134 3/4	133 7/8
1	125 3/4	124 1/2	125-124 3/4	130 3/4	129 1/2	130 1/4-130	134 3/4	133 7/8	134 1/4
2	125 3/4	123 1/2	123 3/4	130 3/4	128 3/4	129-29 1/4	135 3/4	132 3/4	133 1/2
3	124 3/8	123 1/4	123 1/4	129 1/2	128 1/2	128 5/8-1 1/2	133 3/4	132 1/2	132 1/2-3/4
4	124 1/4	123 1/4	124 1/4	129 1/2	128 1/4	129 3/8-1 1/4	132 7/8	132 1/2	132 7/8-1 1/2
5	124 1/4	123 1/4	124 1/4	129 1/4	128 1/4	129 3/8-1 1/4	132 7/8	132 1/2	132 7/8-1 1/2
6	126 1/4	124 1/4	125 1/2-1/4	131 1/4	129 1/2	130 1/2	134 1/2	133 1/2	133 1/2-1/4
7	126 1/4	124 1/4	125 1/4	131 1/4	129 1/2	130 1/2	134 1/2	133 1/2	133 1/2-1/4
8	126 1/4	124 1/4	125 1/2-1/4	131 1/4	129 1/2	130 1/2	134 1/2	133 1/2	133 1/2-1/4
9	126 1/4	124 3/4	125 3/4	131 1/2	130 1/2	130 1/4-130	134 1/2	133 3/8	133 3/4
10	127 1/4	124 3/4	127	131 3/4	129 1/2	131 3/4-1 1/2	135 1/2	133 1/2	135 1/4-1/2
11	127 1/4	126	126-26 1/4	132	131	131 1/4-131	136 1/2	135 1/2	135 1/4-1/2
12	126 1/2	125 5/8	125 3/4	131 1/2	130 5/8	130 7/8-3 3/4	135 5/8	135 1/2	135 1/4-1/2
13	126 1/2	125	127 1/4-1/2	132 3/8	130 3/4	132 1/4-132	136 1/4	134 1/2	135 1/4-1/2
14	127 1/2	126	127 1/4-1/2	132 3/8	130 3/4	132 1/4-132	136 1/4	134 1/2	135 1/4-1/2
15	127 1/2	126	127 1/4-1/2	132 3/8	130 3/4	132 1/4-132	136 1/4	134 1/2	135 1/4-1/2
16	127 1/2	126	127 1/4-1/2	132 3/8	130 3/4	132 1/4-132	136 1/4	134 1/2	135 1/4-1/2
17	127 1/2	126	127 1/4-1/2	132 3/8	130 3/4	132 1/4-132	136 1/4	134 1/2	135 1/4-1/2
18	130 7/8	129 1/4	129 3/4	133 7/8	132 1/4	133 1/2	137 1/2	135 3/4	137 1/4
19	130 7/8	129 1/4	129 3/4	134 1/2	133 3/4	133 3/4-7/8	138 1/4	137 1/2	137 1/2
20	136	130 1/4	135-136	135 5/8	133	135	138 1/2	136 3/4	138 1/2
21	---	---	---	136 1/4	134 3/4	135 1/4-135	138 3/4	137 1/4	137 3/4
22	---	---	---	135 1/4	134 1/4	134 1/2	138 3/4	136 3/4	137 1/4
23	---	---	---	135 3/4	134 1/2	134 1/2	138 3/4	136 3/4	137 1/4
24	---	---	---	135 3/4	134 1/2	134 1/2	138 3/4	136 3/4	137 1/4
25	---	---	---	135	133 3/4	134 7/8-135	137 3/4	136 3/4	137 1/4-1/2
26	---	---	---	138	134 1/2	137-37 1/2	140 1/4	137	139 3/4-140
27	---	---	---	137 1/2	134 3/4	134 3/4-135	140 1/4	138	138-38 1/4
28	---	---	---	135	134 1/8	134 1/4-1/2	138 1/4	137 1/4	137 1/4
29	---	---	---	135 5/8	133 3/8	133 1/2-134	138 1/4	136 1/2	136 3/4-137

Table 16. RYE: Daily closing prices, at Chicago and Winnipeg

Date	(cents per bushel)		
	1961 December future		
	Chicago	Winnipeg	1/ l/
	Board of Trade	Grain Exchange	
<u>1961</u>			
<u>September</u>			
1	130 1/4-130	122 1/4-1/2	
5	129-29 1/4	121 3/8 a	
6	128 5/8-1 1/2	119 3/4-7/8 b	
7	129 3/8-1 1/4	120 1/8 a	
8	130 1/2	122	
11	130 1/4-130	122 1/4 b	
12	131 3/4-1 1/2	123 7/8	
13	131 1/4-131	124 1/8 a	
14	130 7/8-3 3/4	124 7/8 b	
15	132 1/4-132	126 a	
18	133 1/2	127 1/4	
19	133 3/4-7/8	130 1/8-1 1/4	
20	135	131 3/4	
21	135 1/4-135	131	
22	13 ⁴ 1/2	129 3/4-130 1/8	
25	134 7/8-135	130 1/8 b	
26	137-37 1/2	133	
27	13 ⁴ 3/4-135	131 1/8 a	
28	13 ⁴ 1/4-1 1/2	130-30 1/8	
29	133 1/2-134	130 3/4 a	

1/ As reported by the Chicago Board of Trade and converted to American currency at rates shown in Table 12.

Table 17. SOYBEANS: Volume of trading, Chicago Board of Trade, September 1961
(1,000 bushels)

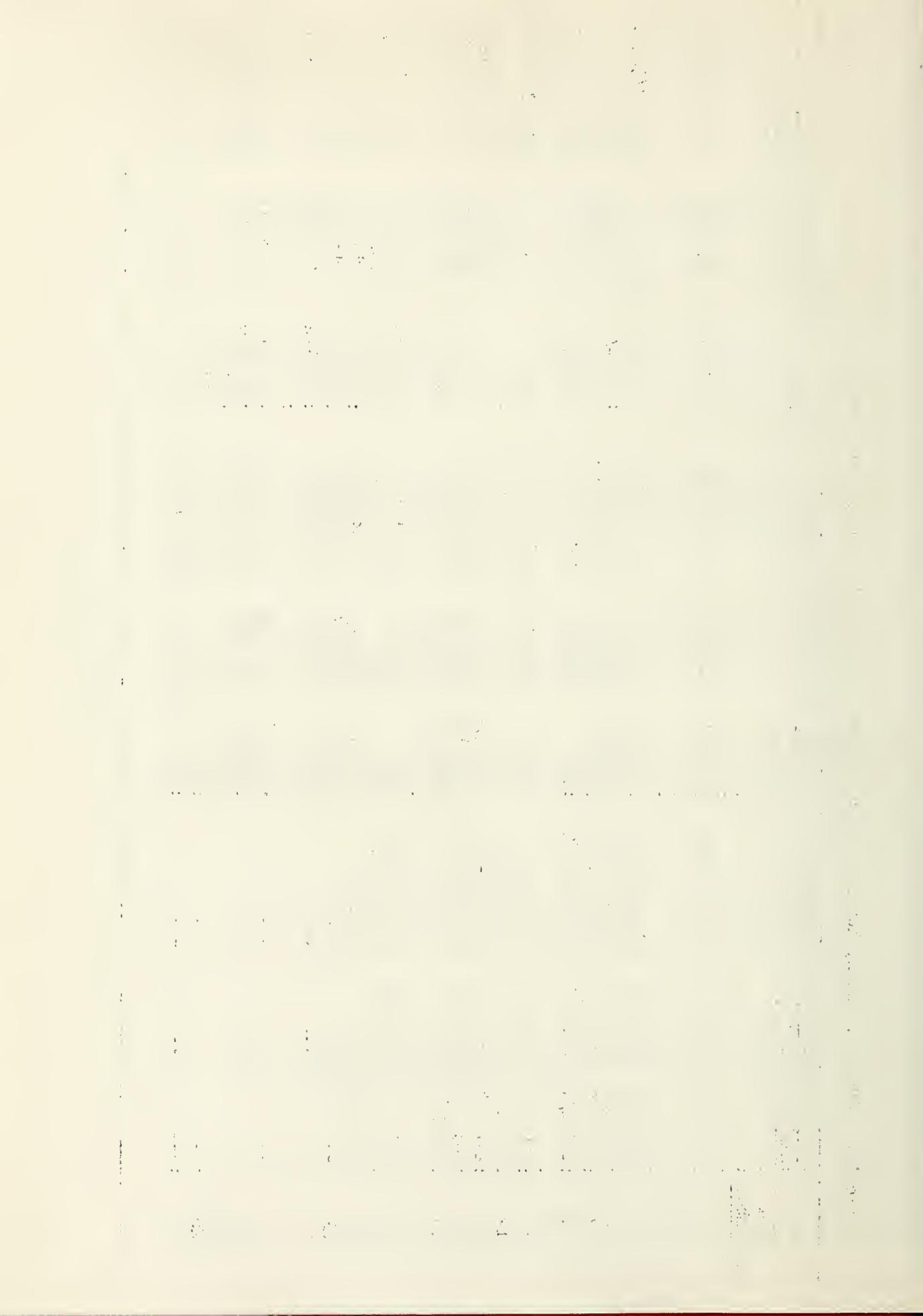
Date	September	October	November	December	Future			All futures		
					January	March	May	July	August	September
<u>1961</u>										
September	9,419	5,064	1,948	839	559	164	10	18,003		
1	15,477	12,422	6,912	4,132	3,159	1,277	465	43,844		
2	8,494	6,678	1,647	1,355	1,673	406	5	20,258		
3	8,936	6,572	3,529	1,341	1,162	168	---	21,708		
4	6,800	6,773	4,026	1,654	4,016	1,761	---	25,030		
5										
6										
7										
8										
9										
10										
11	7,685	5,821	5,050	1,501	3,626	895	---	24,578		
12	8,840	7,870	2,490	2,392	2,451	845	---	24,888		
13	10,574	7,190	4,626	3,431	3,098	1,954	---	30,873		
14	13,042	7,461	5,582	3,508	1,985	721	40	32,339		
15	10,359	7,717	3,356	2,438	771	736	20	25,397		
16										
17	13,361	8,629	3,803	3,885	1,453	274	55	31,460		
18	16,215	10,136	4,334	2,887	2,058	412	40	36,082		
19	28,937	10,313	5,385	2,641	1,633	913	20	49,842		
20			6,499	2,714	1,723	720	50	13,590		
21			11,576	5,663	3,861	2,160	25	24,193		
22										
23										
24										
25										
26										
27										
28										
29										
Total	1961	158,139	157,566	78,584	45,058	40,690	14,449	890	495,376	
Sept.	1961	238,094	157,707	61,384	32,762	29,618	7,767	---	527,332	
Aug.	1961	40,275	195,348	78,672	53,268	46,396	2,546	---	416,505	

Table 18. SOYBEANS: Open contracts, Chicago Board of Trade, September 1961
(1,000 bushels)

Date	September	November	January	March	May	July	August	All	
								futures	
								September	1961
September									
1	32,320	47,803	42,308	36,087	19,117	4,250	10	181,895	
5	30,466	46,595	43,423	36,682	20,272	5,010	240	182,688	
6	29,741	45,781	43,249	36,949	20,369	5,094	245	181,428	
7	28,276	45,596	43,877	37,450	20,639	5,188	245	181,271	
8	27,869	44,788	43,742	37,377	21,087	6,285	245	181,393	
11	28,013	44,763	44,107	37,562	22,573	5,840	245	183,103	
12	27,163	45,017	44,403	38,284	22,894	6,275	245	184,281	
13	26,565	44,654	44,241	38,826	22,734	6,568	245	183,833	
14	25,005	44,874	45,316	39,782	22,621	6,770	285	184,653	
15	23,778	45,446	45,440	40,304	22,716	7,105	305	185,094	
18	19,995	44,948	45,979	41,350	23,171	7,188	310	182,941	
19	15,976	43,583	46,181	42,157	23,668	7,375	335	179,275	
20	525	41,708	46,122	42,471	24,029	7,865	345	163,065	
21	470	41,293	46,277	42,199	24,374	8,369	390	163,372	
22	470	40,704	46,585	42,946	24,704	8,881	400	164,690	
25	260	40,584	46,754	42,986	24,996	9,116	443	165,139	
26	199	40,120	46,705	43,500	25,126	9,211	461	165,322	
27	134	40,555	46,761	43,681	25,356	9,290	476	166,253	
28	49	40,439	46,940	43,694	25,495	9,310	476	166,403	
29	---	39,829	46,702	43,901	26,609	9,451	476	166,968	

Table 19. SOYBEANS: High, low and closing prices, three principal futures, Chicago Board of Trade, September 1961

Date	1961 September future			1961 November future			1962 January future		
	High	Low	Closing	High	Low	Closing	High	Low	Closing
<u>1961 September</u>									
1	247 5/8	245 5/8	245 3/4-246	242 1/8	241 1/8	241 1/4-3/8	246 1/8	245 1/4	245 3/8-1/2
5	245 1/2	241 1/8	242 5/8-3/8	241 3/8	238 5/8	239 1/2-3/8	245 3/4	243 7/8-3/4	
6	244 1/2	242 1/2	243-242 7/8	240 1/8	239 1/4	239 1/2-5/8	244 1/2	243 1/2	243 3/4
7	243 1/2	240 3/4	241 1/2-5/8	239 7/8	238 5/8	239-238 3/4	244 1/4	243 1/4	243 3/4-5/8
8	243 1/4	241 1/4	242 3/8-1/2	240	238 3/4	239 1/4-3/8	244 3/8	243 3/4	
11	244 1/8	242 1/2	243-43 1/4	239 3/4	238 5/8	238 3/4-7/8	244	243 1/2-3/8	
12	245 1/4	243	245 1/4-1/8	239 1/2	238	239 3/8-1/2	244	242 3/4	244 1/8-244
13	247 1/4	245 3/8	245 1/2-3/8	240 3/4	239 1/2	239 1/2-5/8	245	242 1/2	242 7/8-243
14	245	241 1/4	241 3/4-7/8	239 1/2	238 1/4	238 5/8-1/2	243 7/8	242 1/4	
15	242 1/8	240 1/4	241 7/8-5/8	238 5/8	237 7/8	238 1/2-1/4	243	242 1/4	242 3/4-7/8
18	241	239 3/8	240-40 1/4	238	237 1/8	237 1/4-3/8	242 3/8	241 1/8	241 1/4
19	241 3/8	239 1/2	240 1/8-240	238	237	237-37 1/8	242	241 1/4-1/8	
20	241 1/4	236	239-236	237 1/2	236 7/8	237-236 7/8	241 3/4	241 1/2-5/8	
21	---	---	---	237 7/8	237 1/4	237 3/4-5/8	242 1/4	241 5/8	241 7/8-242
22	---	---	---	239 1/2	237 7/8	239-39 1/8	243 1/2	241 7/8	243 1/4-3/8
25	---	---	---	240 3/4	239 1/8	239 1/2-3/8	244 3/4	243 1/8	243 5/8-1/2
26	---	---	---	239 1/4	237 1/2	237 1/2-5/8	243 1/8	241 1/2	241 5/8-1/2
27	---	---	---	238 7/8	237 3/4	238 1/8-238	243 1/8	242 1/4-3/8	
28	---	---	---	238	237	237-37 1/8	242 1/4	241 1/4	241 1/4-3/8
29	---	---	---	237 1/4	236 3/8	236 3/8-5/8	242	241	241-41 1/8



United States Department of Agriculture
COMMODITY EXCHANGE AUTHORITY
Alex C. Caldwell, Administrator

Field Offices

Chicago 4, Illinois

Albert W. Kibby, In charge
1200 Board of Trade Bldg.

Markets Supervised

Chicago Board of Trade
Chicago Mercantile Exchange
Chicago Open Board
Milwaukee Grain Exchange

Kansas City 5, Missouri

L. E. Wolf, In charge
854 Board of Trade Bldg.

Kansas City Board of Trade

Minneapolis 15, Minnesota

Gerald J. Swoboda, In charge
510 Grain Exchange Bldg.

Duluth Board of Trade
Minneapolis Grain Exchange
Portland Grain Exchange
Seattle Grain Exchange

New Orleans 12, Louisiana

W. D. Espy, In charge
308 Cotton Exchange Bldg.

Memphis Board of Trade
Clearing Association
New Orleans Cotton Exchange
San Francisco Grain Exchange

New York 4, New York

Andrew E. Seitz, In charge
Room 1202, 44 Beaver St.

New York Cotton Exchange
New York Mercantile Exchange
New York Produce Exchange
Wool Associates of the New York
Cotton Exchange, Inc.

